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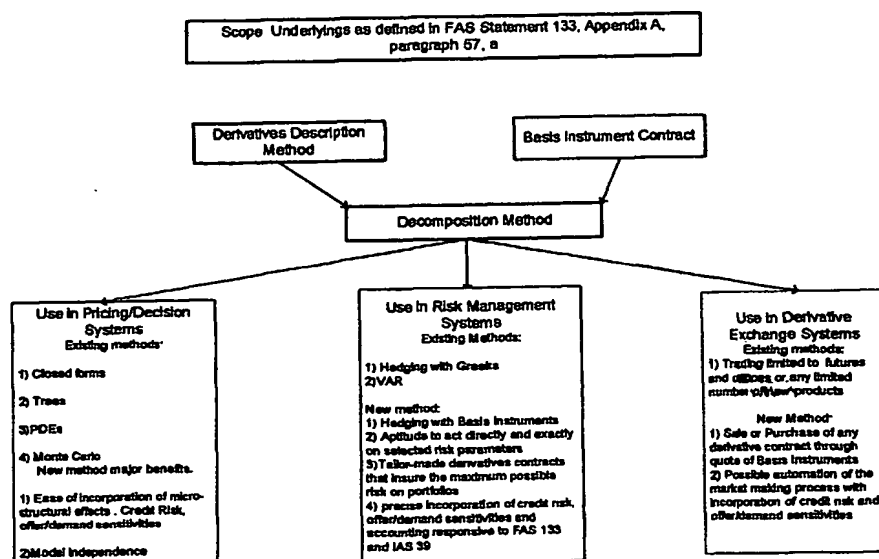
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(54) Title: METHODS, SYSTEMS AND COMPUTER PROGRAM PRODUCTS TO FACILITATE THE FORMATION AND TRADING OF DERIVATIVES CONTRACTS

Structure of Preferred embodiments of the invention



(57) Abstract: The invention relates to the decomposition of any derivatives contract into its building blocks of instruments where supply, demand, credit risk are part of the pricing of the contract. Accounting and mathematical techniques are included in the developmental means.



For two-letter codes and other abbreviations, refer to the "Guidance Notes on Codes and Abbreviations" appearing at the beginning of each regular issue of the PCT Gazette.

INTERNATIONAL SEARCH REPORT

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A. CLASSIFICATION OF SUBJECT MATTER

IPC(7) : IPC: G 06 F 17/60

US CL : 705/30,35,36,37

According to International Patent Classification (IPC) or to both national classification and IPC

B. FIELDS SEARCHED

Minimum documentation searched (classification system followed by classification symbols)

U.S. : 705/30,35,36,37

Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched

Electronic data base consulted during the international search (name of data base and, where practicable, search terms used)

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C. DOCUMENTS CONSIDERED TO BE RELEVANT

Category*	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
Y	US 5,761,442 A (BARR et al) 02 June 1998. Fig. 1,2,3,4, col. 3, line 30 to col. 5, line 31.	1-273
Y	US 6,134,536 A (SHEPHARD) 17 October 2000. Fig. 1, col. 3, line 35 to col. 5, line 51.	1-273
A	US 6,321,212 B1 (LANG) 20 November 2001. Fig. 4, 5, col. 6, line 46 to col. 14, line 25.	1-273
A	US 5,940,810 A (TRAUB et al) 17 August 1999. col.1, line15 to col. 3, line 58	1-273
A	US 6,061,662 A (MAKIVIC) 09 May 2000. col. 2, line 59 to col. 4, line 6.	1-273

☐ Further documents are listed in the continuation of Box C. ☐ See patent family annex.

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